nairobi securities exchange Dicere Opertuity								ne	NSE Derivatives Market
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts July 29, 2022
INDEX (N25I)		0 1 1 17 0001		(0.1	0.004	0.057			
15-Sep-22 15-Dec-22	KE7000005657 KE7000006986	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	48	3,284 3,327	3,256 3,298			
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	230	3,375	3,347			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	321	3,425	3,396			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	48	3,150	3,180	3	94,500	20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	139	3,327	3,298			-
16-Mar-23 15-Jun-23	KE7000009105 KE8000002876	March 18, 2022 June 17, 2022	March 16, 2023 June 15, 2023	230 321	3,375 3,425	3,347 3,396			-
13-3011-20	K2000002070	30110 17, 2022	30110 10, 2020	021	0,420	0,070			
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22 15-Dec-22	KE7000005764 KE7000007109	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	48	29.00 30.94	29.98 31.00	3	87,000	25
16-Mar-23	KE700008438	March 18, 2022	March 16, 2023	230	28.78	31.78	1	28,780	33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	321	32.53	32.60			4
SINGLE STOCK FUTURE (EQTY) 15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	48	48.43	48.38	r	Г	4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	139	49.59	49.54			1
16-Mar-23	KE700008545	March 18, 2022	March 16, 2023	230	45.80	50.80	1	45,800	34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	321	36.50	52.10	1	36,500	11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	48	41.51	40.36			9
15-Dec-22 16-Mar-23	KE7000007323 KE7000008768	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	139 230	41.51 37.50	40.33 41.35	1	37,500	- 14
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	321	43.64	42.41		0, ,000	
SINGLE STOCK FUTURE (EABL) 15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	48	156.60	154.35	I		16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	139	160.35	158.05			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	230	164.40	162.05			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	321	168.60	166.25			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	48	443.90	448.75			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	139	454.55	459.50			-
16-Mar-23 15-Jun-23	KE700008982 KE8000003437	March 18, 2022 June 17, 2022	March 16, 2023 June 15, 2023	230 321	466.00 477.90	471.15 483.25			-
SINGLE STOCK FUTURE (ABSA)							. 1		
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	48	10.31	11.06	1	10,310	58
15-Dec-22 16-Mar-23	KE7000007653 KE7000009097	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	139 230	10.31 11.70	11.31 11.60	1	10,310	- 18
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	321	12.00	11.90			
SINGLE STOCK FUTURE (NCBA) 15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	48	25.17	25.07			3
15-Sep-22 15-Dec-22	KE8000001324	May 16, 2022 May 16, 2022	December 15, 2022	139	25.78	25.68			-
16-Mar-23	KE8000001985	May 16, 2022 May 16, 2022	March 16, 2023	230	26.42	26.33			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	321	27.10	27.00			=
SINGLE STOCK FUTURE (COOP) 15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	48	12.01	10.35			3
15-3ep-22 15-Dec-22	KE8000001548	May 16, 2022 May 16, 2022	December 15, 2022	139	12.01	11.88			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	230	12.60	12.18			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	321	12.92	12.50			-
SINGLE STOCK FUTURE (SCBK) 15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	48	134.15	134.20			
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	139	137.40	137.40			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	230	140.85	140.90			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	321	144.45	144.50			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	48	17.15	17.99		T	-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	139	17.56	17.57			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	230	18.00	18.01			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	321	18.46	18.47			-
	Total V Today	Volumes Previous 25		Total Va Today 350,700	lue Previous 670,640		Total Open Today 266	Interest Previous 260	

Abbr: MTM: Mark To Market Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day Average Traded Price: Means the Volume Weighted Traded Price Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation. SSF- 1000 below Kes.100

SSF- 100	D below Kes.100
100	ahove Kes 100

INDEX-100	

ISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information nd expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.